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File: USPT

Oct 29, 2002

US-PAT-NO: 6473084

DOCUMENT-IDENTIFIER: US 6473084 B1

TITLE: Prediction input

DATE-ISSUED: October 29, 2002

## INVENTOR-INFORMATION:

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APPL-NO: 09/ 392361 [\[PALM\]](#)

DATE FILED: September 8, 1999

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PRIOR-ART-DISCLOSED:

## U.S. PATENT DOCUMENTS

[Search Selected](#)[Search ALL](#)[Clear](#)

	PAT-NO	ISSUE-DATE	PATENTEE-NAME	US-CL
<input type="checkbox"/>	<a href="#">5347446</a>	September 1994	Iino et al.	364/149
<input type="checkbox"/>	<a href="#">5697844</a>	December 1997	Von Kohorn	463/40
<input type="checkbox"/>	<a href="#">6236900</a>	May 2001	Geiger	700/91

## OTHER PUBLICATIONS

Lennart Ljung, System Identification Theory for the User, 1987, Prentice-Hall, Inc., p. vii-xii.\*

Aug. 23, 1999 Printout of web page at <http://www.cyberskipper.com>.

Aug. 23, 1999 Printout of web page at

<http://www.cyberskipper.com/1999/howtoplay.html>.

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[http://cyberskipper.longshot.com/training/cs99.cgi/sr0\)-select](http://cyberskipper.longshot.com/training/cs99.cgi/sr0)-select).

Aug. 23, 1999 Printout of web page at

<http://cyberskipper.longshot.com/1999/stlearn.html>.

Aug. 12, 1999 Printout of web page at <http://economagic.com>.

ART-UNIT: 2672

PRIMARY-EXAMINER: Razavi; Michael

ASSISTANT-EXAMINER: Cunningham; G. F.

ATTY-AGENT-FIRM: Mitchell Silberberg & Knupp LLP

## ABSTRACT:

Initially, a graph is electronically displayed, the graph including a historical portion that includes historical values of the variable over time and also including a future portion. Then, a participant is permitted to designate a point on the future portion of the graph (e.g., by using an input device such as a mouse, a touch-sensitive display screen or the like) and the designated point is converted into a predicted value for the variable at a realization time.

29 Claims, 14 Drawing figures

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Brief Summary Text (32):

The consensus forecasts require no historical information about either predictions or accuracy. More sophisticated forecast combinations require a historical track record for each forecast to be included in the combination. Once this track record is available, the forecasts can be analyzed into optimal combinations much like investments are combined into an optimal portfolio.

Detailed Description Text (86):

or (2) allow the participant to submit cross-section estimates, and convert those estimates into aggregated and disaggregated time series.

Detailed Description Text (231):

Based on the results of the periodic Special Challenge requesting the relative ranking of various types of investments, the resulting ranks can be matched against the participants' demographic variables in the database to provide investment allocation suggestions. Based on the expected price distributions for long term forecasts, a nonlinear optimization algorithm can be used (such as a genetic algorithm) to determine optimal portfolios given specific constraints and objectives. For example, applying a genetic algorithm model to these data will quickly identify the least risk portfolio for a given amount of new money investment, the maximum return portfolio, and the maximum return in given stock sectors. By integrating the Premium Sites with the forecast predictions, bonds and cash can also be included in the optimal portfolios. The application of the genetic algorithm to consider the forecast risk as measured by the consensus panel provides a powerful solution.

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